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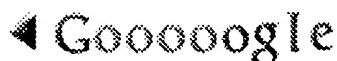
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7346141, C2002-09-1290D-059; 20020806.

Title

Predicting equity liquidity.

Author(s)[Breen-W-J](#); [Hodrick-L-S](#); [Korajczyk-R-A](#).**Author affiliation**

Kellogg Sch of Manage, Northwestern Univ, Evanston, IL, USA.

Source

Management-Science (USA), vol.48, no.4, p.470-83, April 2002. , Published: Inst. Oper. Res. & Manage. Sci.

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J Journal Paper.

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T Theoretical or Mathematical.

Abstract

We develop a measure of liquidity, price impact, which quantifies the change in a firm's stock price associated with its observed net trading volume. For a large set of institutional trades we compare out-of-sample, characteristic-based estimates of price impact to actual price impacts. Predictive predetermined firm characteristics, chosen to proxy for the severity of adverse selection in the equity market, the non-information-based costs of making a market in the stock, and the extent of shareholder heterogeneity, include relative size, historical relative trading volume, institutional holdings, and the inverse of the stock price. We find numerous aspects of trade execution which are significantly related to the price impact forecast error in economically plausible ways: For example, the predicted price impact overestimates the actual price impact for very large trades, for trades executed in a more patient manner, and for trades where the institution pays higher commissions. (39 refs).

Descriptors

costing; forecasting-theory; stock-markets; time-series.

Keywords

equity liquidity; stock price; price impact; transactions costs; stock market; trading volume; time series.

Classification codes

C1290D (Systems theory applications in economics and business).

C1140Z (Other topics in statistics).

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